Journal of Forecasting, Vol. 4, 399 (1985)

Author Index

Agnew, C. E., 363

Barker, T., 133
Beaumont, C., 305

Chatfield, C., 30
Clemen, R. T., 329
Cogger, K. O., 29
Curley, S. P., 61
Curtis, P. E., 349

Dielman, T. E., 263
Dino, R. N., 39

Ferrell, W. R., 349
Freedman, D. A., 251
Friedman, D. J., 153

Gardner, Jr, E. S., 1, 37

Heyse, J. F., 165
Hillmer, S. C., 31
Holden, K., 227
Holly, S., 75
Huss, W. R., 99

Jun, D. B., 293
Jungermann, H., 321

Kofler, E., 387

Longbottom, J. A., 75

Mahmoud, E., 89, 305
McGee, V. E., 305
McKenzie, E., 32
Mills, T. C., 273
Montgomery, D. C., 153

Oliver, R. M., 293

Peel, D. A., 227
Peters, S. C., 251

Raveh, A., 123
Rice, G., 89
Richardson, G. P., 197

Sheldon, P. J., 183
Smith, J. Q., 283
Solomon, I., 349
Stephenson, M. J., 273
Sterman, J. D., 197
Sweet, A. L., 235

Ulvila, J. W., 377

Var, T., 183

Wei, W. W. S., 165

Yates, J. F., 61

Zimmermann, A., 387
Zweifel, P., 387

Journal of Forecasting, Vol. 4, 401–402 (1985)

Key Word Index

Aggressive price competition, 39
Application—sector, utilities, electricity, 99
Auditing, 349

Bayes factor, 293
Bayes forecast, 293
Bayesian aggregation of information, 329
Bayesian estimation, 263
Bayesian methods, 363
Biased estimation, 153
Bibliography—exponential smoothing, 1

Calibration, 329, 349
Change-point, 293
Cochrane–Orcutt estimation, 263
Combination of forecasts, 273, 349
Combining forecasts, 363
  —causal, time series, 75
Comparative methods—adaptive fitting, other, 99
  —ARIMA, causal (simultaneous system), 75
  —ARIMA, exponential smoothing, 1
  —autoregressive, causal (system), 133
  —curved exponential smoothing, 99
  —data aggregate, disaggregate, 75
  —macro models, 75
  —seasonality, 123
Composite predictors, 75
Confidence interval—predictions: simultaneous system, 251
Contemporaneously aggregated time series, 273
Control charts—CUSUM, 1
Corporate planning, 377
Cumulative experience, 39
Cusum, 283

Database, 89
Decision, 321
Decision analysis, 377
Delphi, 183
Dependence, 329
Diagnostic checks, 283
Distributed lag model, 165

Econometric forecasts, 227
Econometric models, 183, 251
Economic forecasting, 363
Error analysis, 235
Estimation, 197
  —generalized least squares, 251
Evaluation,
  —forecast monitoring systems, exponential smoothing, adaptive, 1
  —macroeconomic forecasts, 133
  —theory of, 251
Ex ante, 75, 133
Experience curve slope, 39
Experience curve theory, 39
Expert-use, 349, 363
Exponential smoothing, 235, 293
  —adaptive, coefficient choice, higher-order, review, theory, 1
External correspondence, 61

Feedback systems, 165
Financial risks, 39
Financial viability, 39
First-order autocorrelation, 263
Forecasting, 183, 377
Forecasting errors, 251
Fuzzy information, 387

Games against nature, 387
Gentlemen's market, 39
Gompertz curve, 39
Gravity models, 183

Inferences, 321
International data sources, 89
Introduction stage, 39

Judgement, 321

Lead time—effect of, 133
Least-squares estimation, 263
Level change, 293

Linear partial information, 387
Logistic curve, 39

Macroeconomic model—U.K., 133
Macroeconomic models—evaluation, 133
Maturity stage, 39
MaxEmin principle, 387
Model uncertainty, 387
Monopoly pricing, 39
Multicollinearity, 153
Multiple time series, 165

National institute, 227
Natural resources, 197
Non-normal models, 283

Petroleum, 197
Prais–Winsten estimation, 263
Prediction, 153
Price forecasting, 39
Probabilistic forecasts, 61
Product life cycle concept, 39

Rational expectations, 227
Regression—model choice, 251
Regression—seemingly unrelated regressions, 251
Regression analysis, 153

Scenarios, 321
Scoring rule, 61
Seasonal models, 235
Seasonality,
  —effect: additive, multiplicative or mixed model, 123
  —estimation, harmonics, 1
  —estimation; least polytone analysis(LPA); X-11, 123
Seasonally adjusted data, 123
Simulation, 197
Structural change, 293
Structural models, 75
Subjective probability, 61
Subjective probability assessment, 349
System dynamics, 197
System integration, 39

Take-off and growth stage, 39
Time series, 183
  —ARIMA, 75
  —ARIMA: evaluation, 123
Time-series analysis, 283
Time series models, 75, 273
Tourism, 183
Tracking signal—methodology, 1
Transfer functions, 165

U.K. economy, 227
U.K. money supply, 273
Use—inventory control, 1

Variance, 235
Vector ARMA process, 165

Weather forecasting, 329